

Foreign Exchange Position

Positions as at: 31 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	350,610.17	1,006,447.01	1,357,057.18
Total	350,610.17	1,006,447.01	1,357,057.18

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	45,175	135,275	180,450
Total	45,175	135,275	180,450

By Product and Currency

Outstanding Notional (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	145,334.08	61,782.12	229,142.13	392,050.27	16,929.41	28,371.95	426,418.83	57,028.38	1,357,057.18
Total	145,334.08	61,782.12	229,142.13	392,050.27	16,929.41	28,371.95	426,418.83	57,028.38	1,357,057.18

Number of Outstanding Trades	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	8,592	16,937	36,021	59,540	3,668	8,636	41,134	5,922	180,450
Total	8,592	16,937	36,021	59,540	3,668	8,636	41,134	5,922	180,450

By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	1,036,919.36	162,097.12	80,992.13	54,190.20	16,377.09	5,835.72	645.56	1,357,057.18
Total	1,036,919.36	162,097.12	80,992.13	54,190.20	16,377.09	5,835.72	645.56	1,357,057.18

Number of Outstanding Trades	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	159,815	9,297	5,181	3,625	1,666	779	87	180,450
Total	159,815	9,297	5,181	3,625	1,666	779	87	180,450

Foreign Exchange Rate

Currency Code	Exchange Rate	Description
AED	3.6728	UAE Dirham
AFN	76.56	Afghani
ALL	110.2	Lek
AMD	477	Armenian Dram
ANG	1.6425	Netherlands Antillean Guilder
AOA	491.33	Kwanza
ARS	60.065	Argentine Peso
AUD	1.4872	Australian Dollar
AWG	1.78	Aruban Florin
AZN	1.693	Azerbaijani Manat
BAM	1.7708	Convertible Mark
BBD	1.9981	Barbados Dollar
BDT	84.6	Taka
BGN	1.7725	Bulgarian Lev

Foreign Exchange Position

Positions as at:

31 January 2020

BHD	0.3767	Bahraini Dinar
BIF	1870.5	Burundi Franc
BMD	1	Bermudian Dollar
BND	1.3615	Brunei Dollar
BOB	6.85	Boliviano
BRL	4.243	Brazilian Real
BSD	1	Bahamian Dollar
BTN	71.485	Ngultrum
BWP	10.846	Pula
BYR	19560	Belarussian Ruble
BZD	1.9982	Belize Dollar
CAD	1.3208	Canadian Dollar
CDF	1683	Congolese Franc
CHF	0.9693	Swiss Franc
CLF	24948.04	Unidades de fomento
CLP	796.25	Chilean Peso
CNY	6.9364	Yuan Renminbi
COP	3409	Colombian Peso
COU	0.0795	Unidad de Valor Real
CRC	564	Costa Rican Colon
CUC	1	Peso Convertible
CUP	1	Cuban Peso
CVE	99.83	Cape Verde Escudo
CZK	22.884	Czech Koruna
DJF	177.5	Djibouti Franc
DKK	6.7734	Danish Krone
DOP	53.19	Dominican Peso
DZD	119.596	Algerian Dinar
EGP	15.75	Egyptian Pound
ERN	15	Nakfa
ETB	31.8043	Ethiopian Birr
EUR	0.9063	Euro
FJD	2.1501	Fiji Dollar
FKP	0.768	Falkland Islands Pound
GBP	0.7635	Pound Sterling
GEL	2.88	Lari
GHS	5.48	Cedi
GIP	0.768	Gibraltar Pound
GMD	51	Dalasi
GNF	9353	Guinea Franc
GTQ	7.65	Quetzal
GYD	204.98	Guyana Dollar
HKD	7.7662	Hong Kong Dollar
HNL	24.6019	Lempira

Foreign Exchange Position

Positions as at:

31 January 2020

HRK	6.7443	Croatian Kuna
HTG	93.3975	Gourde
HUF	305.42	Forint
IDR	13640	Rupiah
ILS	3.448	New Israeli Sheqel
INR	71.54	Indian Rupee
IQD	1187.62	Iraqi Dinar
IRR	42000	Iranian Rial
ISK	123.22	Iceland Krona
JMD	138	Jamaican Dollar
JOD	0.708	Jordanian Dinar
JPY	108.95	Yen
KES	100.5	Kenyan Shilling
KGS	69.65	Som
KHR	4035	Riel
KMF	445.9	Comoro Franc
KPW	130	North Korean Won
KRW	1187.64	Won
KWD	0.3036	Kuwaiti Dinar
KYD	0.825	Cayman Islands Dollar
KZT	379.31	Tenge
LAK	8870	Kip
LBP	1508	Lebanese Pound
LKR	181.4	Sri Lanka Rupee
LRD	195.19	Liberian Dollar
LSL	14.7552	Loti
LTL	2.8536	Lithuanian Litas
LVL	0.5078	Latvian Lats
LYD	1.4	Libyan Dinar
MAD	9.625	Moroccan Dirham
MDL	17.395	Moldovan Leu
MGA	3625	Malagasy Ariary
MKD	55.57	Denar
MMK	1462	Kyat
MNT	2710	Tugrik
MOP	7.999	Pataca
MRO	356	Ouguiya
MUR	36.75	Mauritius Rupee
MVR	15.42	Rufiyaa
MWK	729.23	Kwacha
MXN	18.7726	Mexican Peso
MXV	2.9148	Mexican Unidad de Inversion (UDI)
MYR	4.0855	Malaysian Ringgit
MZN	63.7	Metical

Foreign Exchange Position

Positions as at:

31 January 2020

NAD	14.747	Namibia Dollar
NGN	306	Naira
NIO	33.47	Cordoba Oro
NOK	9.1791	Norwegian Krone
NPR	114.37	Nepalese Rupee
NZD	1.5411	New Zealand Dollar
OMR	0.3847	Rial Omani
PAB	1	Balboa
PEN	3.366	Nuevo Sol
PGK	3.3113	Kina
PHP	50.98	Philippine Peso
PKR	153.9	Pakistan Rupee
PLN	3.891	Zloty
PYG	6500	Guarani
QAR	3.64	Qatari Rial
RON	4.3264	Leu
RSD	106.39	Serbian Dinar
RUB	63.1338	Russian Ruble
RWF	939.756	Rwanda Franc
SAR	3.7516	Saudi Riyal
SBD	7.8927	Solomon Islands Dollar
SCR	13.62	Seychelles Rupee
SDG	48.8	Sudanese Pound
SEK	9.6352	Swedish Krona
SGD	1.3615	Singapore Dollar
SHP	0.7633	Saint Helena Pound
SLL	9627.65	Leone
SOS	575	Somali Shilling
SRD	7.43	Surinam Dollar
SSP	158,5232	South Sudanese Pound
STD	21005	Dobra
SVC	8.7498	El Salvador Colon
SYR	435	Syrian Pound
SZL	14.7403	Lilangeni
THB	31.08	Baht
TJS	9.6875	Somoni
TMT	3.49	New Manat
TND	2.8258	Tunisian Dinar
TOP	2.2381	Pa'anga
TRY	5.9657	Turkish Lira
TTD	6.6874	Trinidad and Tobago Dollar
TWD	30.25	New Taiwan Dollar
TZS	2304	Tanzanian Shilling
UAH	24.885	Hryvnia

Foreign Exchange Position

Positions as at:

31 January 2020

UGX	3675	Uganda Shilling
USD	1	US Dollar
UYU	37.48	Peso Uruguayo
UZS	9558.3	Uzbekistan Sum
VEF	248209.9219	Bolivar Fuerte
VND	23182	Dong
VUV	114	Vatu
WST	2.588	Tala
XAF	599.83	CFA Franc BEAC
XCD	2.7	East Caribbean Dollar
XOF	592.45	CFA Franc BCEAO
XPF	108.01	CFP Franc
YER	249.8	Yemeni Rial
ZAR	14.759	Rand
ZMK	5185	Zambian Kwacha
ZWL	16.7921	Zimbabwe Dollar

Interest Rate Position

Positions as at:

31 January 2020

By Product and Intention to Clear

Outstanding Notional (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	853,870.07	808,376.14	1,662,246.21
Floating vs. Fixed	8,421,264.57	4,248,017.70	12,669,282.26
Overnight Index Swap	1,238,051.54	628,414.27	1,866,465.81
Total	10,513,186.18	5,684,808.11	16,197,994.29

Number of Outstanding Trades	Intended to Clear	Not Intended to Clear	Total
Basis Swap	11,174	4,024	15,197
Floating vs. Fixed	189,211	121,124	310,335
Overnight Index Swap	12,824	8,020	20,844
Total	213,209	133,167	346,376

By Product and Currency

Outstanding Notional (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	297,676.91	13.56	23,070.27	6,002.20	237,626.89	143,012.05	954,844.32	1,662,246.21
Floating vs. Fixed	2,047,890.86	1,620,459.16	252,241.69	49,311.37	1,204,222.22	2,385,779.92	5,109,377.05	12,669,282.26
Overnight Index Swap	203,365.82	0.00	91,621.95	0.00	52,542.21	7.72	1,518,928.11	1,866,465.81
Total	2,548,933.59	1,620,472.72	366,933.91	55,313.57	1,494,391.32	2,528,799.69	7,583,149.49	16,197,994.29

Number of Outstanding Trades	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	3,479	1	158	84	2,594	3,463	5,418	15,197
Floating vs. Fixed	63,970	53,887	4,875	1,182	15,555	61,677	109,189	310,335
Overnight Index Swap	761	0	454	0	291	3	19,335	20,844
Total	68,210	53,888	5,487	1,266	18,440	65,143	133,942	346,376

By Product and Residual Maturity

Outstanding Notional (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	870,101.95	250,768.75	311,825.16	177,748.79	29,099.10	14,359.91	8,342.56	1,662,246.21
Floating vs. Fixed	5,499,219.93	2,158,525.85	3,031,568.81	1,530,960.31	190,887.16	122,283.79	135,836.40	12,669,282.26
Overnight Index Swap	1,570,526.71	122,965.91	147,098.26	22,811.89	1,188.64	1,124.82	749.59	1,866,465.81
Total	7,939,848.59	2,532,260.50	3,490,492.23	1,731,521.00	221,174.90	137,768.52	144,928.55	16,197,994.29

Number of Outstanding Trades	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	3,194	2,364	4,357	3,394	784	625	479	15,197
Floating vs. Fixed	66,511	45,131	113,294	65,415	8,693	5,370	5,922	310,335
Overnight Index Swap	7,131	4,362	8,528	717	45	43	19	20,844
Total	76,836	51,857	126,179	69,525	9,522	6,038	6,420	346,376

Interest Rate Position

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LAK	8870 Kip
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LTL	2.8536 Lithuanian Litas
LVL	0.5078 Latvian Lats
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MXV	2.9148 Mexican Unidad de Inversion (UDI)
MYR	4.0855 Malaysian Ringgit
MZN	63.7 Metical
NAD	14.747 Namibia Dollar
NGN	306 Naira
NIO	33.47 Cordoba Oro
NOK	9.1791 Norwegian Krone
NPR	114.37 Nepalese Rupee
NZD	1.5411 New Zealand Dollar
OMR	0.3847 Rial Omani
PAB	1 Balboa
PEN	3.366 Nuevo Sol
PGK	3.3113 Kina
PHP	50.98 Philippine Peso
PKR	153.9 Pakistan Rupee

Interest Rate Position

Positions as at:

31 January 2020

PLN	3.891 Zloty
PYG	6500 Guarani
QAR	3.64 Qatari Rial
RON	4.3264 Leu
RSD	106.39 Serbian Dinar
RUB	63.1338 Russian Ruble
RWF	939.756 Rwanda Franc
SAR	3.7516 Saudi Riyal
SBD	7.8927 Solomon Islands Dollar
SCR	13.62 Seychelles Rupee
SDG	48.8 Sudanese Pound
SEK	9.6352 Swedish Krona
SGD	1.3615 Singapore Dollar
SHP	0.7633 Saint Helena Pound
SLL	9627.65 Leone
SOS	575 Somali Shilling
SRD	7.43 Surinam Dollar
SSP	158.5232 South Sudanese Pound
STD	21005 Dobra
SVC	8.7498 El Salvador Colon
SYP	435 Syrian Pound
SZL	14.7403 Lilangeni
THB	31.08 Baht
TJS	9.6875 Somoni
TMT	3.49 New Manat
TND	2.8258 Tunisian Dinar
TOP	2.2381 Pa'anga
TRY	5.9657 Turkish Lira
TTD	6.6874 Trinidad and Tobago Dollar
TWD	30.25 New Taiwan Dollar
TZS	2304 Tanzanian Shilling
UAH	24.885 Hryvnia
UGX	3675 Uganda Shilling
USD	1 US Dollar
UYU	37.48 Peso Uruguayo
UZS	9558.3 Uzbekistan Sum
VEF	248209.9219 Bolivar Fuerte
VND	23182 Dong
VUV	114 Vatu

Interest Rate Position

Positions as at:

31 January 2020

WST	2.588 Tala
XAF	599.83 CFA Franc BEAC
XCD	2.7 East Caribbean Dollar
XOF	592.45 CFA Franc BCEAO
XPF	108.01 CFP Franc
YER	249.8 Yemeni Rial
ZAR	14,759 Rand
ZMK	5185 Zambian Kwacha
ZWL	16,7921 Zimbabwe Dollar

Foreign Exchange Turnover

Turnover for the period:

29 January 2020 to

31 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	65,247.83	135,601.70	200,849.53
Total	65,247.83	135,601.70	200,849.53

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Non-deliverable Forward	10,189	24,550	34,738
Total	10,189	24,550	34,738

By Product and Currency

New Trade Turnover (US\$m)	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	6,448.57	14,121.23	63,642.45	60,014.04	3,394.41	5,198.63	36,738.40	11,291.79	200,849.53
Total	6,448.57	14,121.23	63,642.45	60,014.04	3,394.41	5,198.63	36,738.40	11,291.79	200,849.53

Number of New Trade	USD/CNY	USD/IDR	USD/INR	USD/KRW	USD/MYR	USD/PHP	USD/TWD	Others	Total
Non-deliverable Forward	473	4,521	7,259	13,109	740	1,634	6,258	746	34,738
Total	473	4,521	7,259	13,109	740	1,634	6,258	746	34,738

By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	170,108.16	19,187.64	3,754.54	2,883.40	4,806.53	109.25	0.00	200,849.53
Total	170,108.16	19,187.64	3,754.54	2,883.40	4,806.53	109.25	0.00	200,849.53

Number of New Trade	0 - 3 Months	3 - 6 Months	6 - 9 Months	9 - 12 Months	1 - 2 Years	2 - 5 Years	> 5 Years	Total
Non-deliverable Forward	33,461	686	200	157	226	9	0	34,738
Total	33,461	686	200	157	226	9	0	34,738

Interest Rate Turnover

Turnover for the period:

29 January 2020 to

31 January 2020

By Product and Intention to Clear

New Trade Turnover (US\$m)	Intended to Clear	Not Intended to Clear	Total
Basis Swap	18,954.33	820,360.53	839,314.87
Floating vs. Fixed	408,333.35	687,455.71	1,095,789.06
Overnight Index Swap	911,211.94	233,586.09	1,144,798.03
Total	1,338,499.62	1,741,402.34	3,079,901.96

Number of New Trade	Intended to Clear	Not Intended to Clear	Total
Basis Swap	170	1,095	1,265
Floating vs. Fixed	6,022	2,744	8,766
Overnight Index Swap	755	375	1,130
Total	6,947	4,214	11,161

By Product and Currency

New Trade Turnover (US\$m)	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	35,439.03	0.00	7,123.69	1,752.23	17,244.65	2,056.83	775,698.44	839,314.87
Floating vs. Fixed	90,014.01	6,164.22	20,881.38	6,590.71	26,331.87	51,489.29	894,317.56	1,095,789.06
Overnight Index Swap	136,608.50	0.00	2,559.47	0.00	1,515.74	0.00	1,004,114.33	1,144,798.03
Total	262,061.54	6,164.22	30,564.54	8,342.95	45,092.26	53,546.13	2,674,130.33	3,079,901.96

Number of New Trade	USD	CNY	EUR	GBP	JPY	HKD	Others	Total
Basis Swap	357	0	42	49	142	55	621	1,265
Floating vs. Fixed	1,544	249	93	73	273	1,252	5,283	8,766
Overnight Index Swap	26	0	6	0	6	0	1,092	1,130
Total	1,926	249	141	122	421	1,307	6,996	11,161

By Product and Residual Maturity

New Trade Turnover (US\$m)	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	717,848.25	85,289.62	23,677.71	6,771.27	4,133.68	1,104.32	490.02	839,314.87
Floating vs. Fixed	712,911.03	156,895.00	113,704.67	82,721.07	20,834.25	1,761.06	6,961.99	1,095,789.06
Overnight Index Swap	1,125,098.65	9,617.18	6,310.09	3,713.32	6.88	51.92	0.00	1,144,798.03
Total	2,555,857.93	251,801.80	143,692.46	93,205.66	24,974.81	2,917.29	7,452.01	3,079,901.96

Number of New Trade	0 - 1 Year	1 - 2 Years	2 - 5 Years	5 - 10 Years	10 - 15 Years	15 - 20 Years	> 20 Years	Total
Basis Swap	156	146	269	284	155	87	170	1,265
Floating vs. Fixed	1,037	1,073	2,101	2,817	1,117	148	475	8,766
Overnight Index Swap	475	81	307	262	2	3	0	1,130
Total	1,667	1,300	2,676	3,362	1,274	238	645	11,161